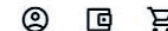


Exhibit F



Search items, collections, and accounts

Drops Stats Resources



TrueReturnSystems Collection

US Patent No. 8,538,860 Over Robinhood et al. Fractional Share Platforms

Owned by TrueReturnSystems

819 views 1 favorite

Make offer

Price History



No events have occurred yet
Check back later.

Listings

Offers



No offers yet

(12) **United States Patent**
Fons et al.

(10) **Patent No.:** **US 8,538,860 B1**
(45) **Date of Patent:** **Sep. 17, 2013**

(54) **SYSTEM AND METHOD FOR THE CREATION AND REBALANCING OF BENEFICIAL INTERESTS IN INDEX TRACKING AND OTHER INVESTMENT VEHICLES OVER MULTIPLE MARKET PERIODS USING FIXED OR REGULARLY RESIZING PRICES TO CALIBRATE OUTSTANDING INTEREST COUNTS WITH LIQUIDATION ENTITLEMENTS**

(75) Inventors: **Jack Fons**, New Canaan, CT (US);
Forrest G Gilman, Clinter, NJ (US);
Edward J Cataldo, Jr., Westport, CT (US)

(73) Assignee: **Accushares Holdings LLC**, New Canaan, CT (US)

(*) Notice: Subject to any disclaimer, the term of this patent is extended or adjusted under 35 U.S.C. 156(b) by 0 days.

(21) Appl. No.: **13/619,643**

(22) Filed: **Sep. 14, 2012**

Related U.S. Application Data

(60) Provisional application No. 61/535,644, filed on Sep. 16, 2011, provisional application No. 61/547,393, filed on Oct. 14, 2011.

(51) **Int. Cl.**
G06Q 40/00 (2012.01)

(52) **U.S. Cl.**
CPC **G06Q 40/00** (2013.01)

(58) **Field of Classification Search**
None

See application file for complete search history.

References Cited

U.S. PATENT DOCUMENTS

5,987,435 A 11/1999 Weiss et al.
6,513,020 B1* 1/2003 Weiss et al. 705:36 R
2008/046292 A1 2/2008 Myers et al.
2011/0087679 A1 4/2011 Rosato et al.
2011/0191234 A1* 8/2011 Korea 705:37
2011/0210617 A1 11/2011 Renshaw
2012/0078773 A1* 3/2012 Seale et al. 705:37
2012/0078774 A1* 3/2012 Seale et al. 705:37
2012/0130787 A1* 6/2012 Chacko et al. 705:36 R
2012/0166326 A1* 6/2012 Sage et al. 705:37

OTHER PUBLICATIONS

U.S. Appl. No. 61/501,231, filed Jan. 26, 2011, entitled "System and Method for the Creation and Rebalancing of Beneficial Interests in Index Tracking Investment Vehicles Over Multiple Market Periods" (87 pages).
U.S. Appl. No. 61/515,316, filed Aug. 4, 2011, entitled "System and Method for the Creation and Rebalancing of Beneficial Interests in Index Tracking Investment Vehicles Over Multiple Market Periods" (117 pages).

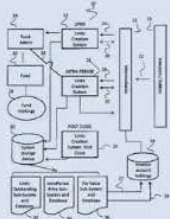
(Continued)

Primary Examiner: Bruce E Eberstein
(74) Attorney, Agent, or Firm: McCarter & English, LLP

ABSTRACT

A method and system are disclosed which creates, modifies and manipulates the units of a collective investment vehicle, and which continuously tracks a linked index or specific investment strategy through the execution of steps including: creating units at a fixed price and fixed par value at the opening of any market period; modifying the par value of units which are traded between investors to a fixed initial par value; creating of the intra-period price values which links unit par value to returns for the applicable partial period to produce a system generated intra-day transaction price; and at the close of each market period, a manipulation of the number of units outstanding, such that the units reflect an equivalent value based on a prior to the initial fixed price, and further such that the par value is adjusted in a counterbalancing direction.

19 Claims, 13 Drawing Sheets



Description

By TrueReturnSystems

About TrueReturnSystems Collection

Details

Contract Address

0x495f...7b5e

Token ID

2822598236414440...

Token Standard

ERC-1155

Chain







Ethereum

Metadata

Frozen

Creator Earnings ⓘ

0%

Item Activity				
Filter				
Event	Price	From	To	Date
 Cancel	1,100,000 USDC	TrueReturnSystems		11mo ago 
 List	1,100,000 USDC	TrueReturnSystems		1y ago
 List	350 ETH	TrueReturnSystems		1y ago
 List	1,100,000 USDC	TrueReturnSystems		1y ago
 List	600 WETH	TrueReturnSystems		2y ago